# Package 'gamclass'

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Type Package

**Title** Functions and Data for a Course on Modern Regression and Classification

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Imports rpart, randomForest, lattice, latticeExtra, methods

VignetteBuilder knitr,rmarkdown,bookdown

Description Functions and data are provided that support a course that emphasizes statistical issues of inference and generalizability. The functions are designed to make it straightforward to illustrate the use of cross-validation, the training/test approach, simulation, and model-based estimates of accuracy. Methods considered are Generalized Additive Modeling, Linear and Quadratic Discriminant Analysis, Tree-based methods, and Random Forests.

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Description

For purposes of this package, modern regression extends to include classification and multivariate exploration. A strong focus is on methods described in Wood (2017) <doi:10.1201/9781315370279>

## **Details**

Package: modregR Type: Package Version: 0.5

Date: 2011-12-12 License: Unlimited addhlines 3

Functions are mostly designed to facilitate a variety of cross-validation and bootstrap calculations.

#### Author(s)

John Maindonald

Maintainer: john.maindonald@anu.edu.au

#### References

Venables, W N, & Ripley, B D (2013). Modern applied statistics with S-PLUS. Springer Science & Business Media.

Wood, S N (2017) Generalized Additive Models: An Introduction with R (2nd edition). Chapman and Hall/CRC.

https://maths-people.anu.edu.au/~johnm/nzsr/taws.html

addhlines

Add horizontal lines to plot.

## **Description**

This is designed for adding horizontal lines that show predicted values to a plot of observed values versus x-values, in rpart regression. Where predicted values change between two successive x-values lines are extended to the midway point. This reflects the way that predict.rpart handles predictions for new data.

#### Usage

```
addhlines(x, y, ...)
```

#### **Arguments**

x Vector of predictor variable values.

y Vector of predicted values.

... Additional graphics parameters, for passing through to the lines() function.

#### Value

Lines are added to the current graph.

#### Author(s)

John Maindonald

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#### **Examples**

```
x \leftarrow c(34, 18, 45, 18, 27, 24, 34, 20, 24, 28, 21, 18)
y \leftarrow c(14, 11, 12, 9, 4, 11, 6, 9, 4, 10, 9, 2)
hat < c(10.5, 7.75, 10.5, 7.75, 7, 7, 10.5, 7.75, 7, 10.5, 7, 7.75)
plot(x, y)
addhlines(x, hat, lwd=2, col="gray")
## The function is currently defined as
function(x,y, ...){
  ordx <- order(x)</pre>
  xo <- x[ordx]</pre>
  yo <- y[ordx]</pre>
  breaks <- diff(yo)!=0</pre>
  xh <- c(xo[1],0.5*(xo[c(FALSE,breaks)]+xo[c(breaks, FALSE)]))</pre>
  yh <- yo[c(TRUE, breaks)]</pre>
  y3 \leftarrow x3 \leftarrow numeric(3*length(xh)-1)
  loc1 <- seq(from=1, to=length(x3), by=3)</pre>
  x3[loc1] \leftarrow xh
  x3[loc1+1] < - c(xh[-1], max(x))
  x3[loc1[-length(loc1)]+2] <- NA
  y3[loc1[-length(loc1)]+2] <- NA
  y3[loc1] \leftarrow yh
  y3[loc1+1] <- yh
  lines(x3,y3, ...)
```

airAccs

Aircraft Crash data

#### **Description**

Aircraft Crash Data

#### Usage

data(airAccs)

#### Format

A data frame with 5666 observations on the following 7 variables.

Date Date of Accident
location Location of accident
operator Aircraft operator
planeType Aircraft type
Dead Number of deaths
Aboard Number aboard
Ground Deaths on ground

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#### **Details**

For details of inclusion criteria, see http://www.planecrashinfo.com/database.htm

#### Source

```
http://www.planecrashinfo.com/database.htm
```

#### References

```
http://www.planecrashinfo.com/reference.htm
```

## **Examples**

```
data(airAccs)
str(airAccs)
```

bomregions2018

Australian and Related Historical Annual Climate Data, by Region

#### **Description**

Australian regional temperature data, Australian regional rainfall data, and Annual SOI, are given for the years 1900-2018. The regional rainfall and temperature data are area-weighted averages for the respective regions. The Southern Oscillation Index (SOI) is the difference in barometric pressure at sea level between Tahiti and Darwin.

#### Usage

```
data("bomregions2018")
```

#### Format

This data frame contains the following columns:

Year Year

seAVt Southeastern region average temperature (degrees C)

southAVt Southern temperature

eastAVt Eastern temperature

northAVt Northern temperature

swAVt Southwestern temperature

qldAVt temperature

nswAVt temperature

ntAVt temperature

saAVt temperature

tasAVt temperature

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```
vicAVt temperature
waAVt temperature
mdbAVt Murray-De
```

mdbAVt Murray-Darling basin temperature

ausAVt Australian average temperature, area-weighted mean

seRain Southeast Australian annual rainfall (mm)

southRain Southern rainfall

eastRain Eastern rainfall

northRain Northern rainfall

swRain Southwest rainfall

qldRain Queensland rainfall

nswRain NSW rainfall

ntRain Northern Territory rainfall

saRain South Australian rainfall

tasRain Tasmanian rainfall

vicRain Victorian rainfall

waRain West Australian rainfall

mdbRain Murray-Darling basin rainfall

ausRain Australian average rainfall, area weighted

SOI Annual average Southern Oscillation Index

sunspot Annual average sunspot counts

co2mlo Moana Loa CO2 concentrations, from 1959

co2law Moana Loa CO2 concentrations, 1900 to 1978

CO2 CO2 concentrations, composite series

avDMI Annual average Dipole Mode Index, for the Indian Ocean Dipole

#### Source

Australian Bureau of Meteorology web pages:

http://www.bom.gov.au/climate/change/index.shtml

The SOI data are from http://www.bom.gov.au/climate/enso/#tabs=SOI.

The CO2 series co2law, for Law Dome ice core data. is from https://cdiac.ess-dive.lbl.gov/trends/co2/lawdome.html.

The CO2 series co2mlo is from Dr. Pieter Tans, NOAA/ESRL (https://www.esrl.noaa.gov/gmd/ccgg/trends/)

The series CO2 is a composite series, obtained by adding 0.46 to he Law data for 1900 to 1958, then following this with the Moana Loa data that is available from 1959. The addition of 0.46 is designed so that the averages from the two series agree for the period 1959 to 1968

Sunspot data is from http://www.sidc.be/silso/datafiles

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#### References

D.M. Etheridge, L.P. Steele, R.L. Langenfelds, R.J. Francey, J.-M. Barnola and V.I. Morgan, 1998, *Historical CO2 records from the Law Dome DE08*, *DE08-2*, *and DSS ice cores*, in Trends: A Compendium of Data on Global Change, on line at Carbon Dioxide Information Analysis Center, Oak Ridge National Laboratory, U.S. Department of Energy, Oak Ridge, Tenn., U.S.A.

Lavery, B., Joung, G. and Nicholls, N. 1997. An extended high-quality historical rainfall dataset for Australia. Australian Meteorological Magazine, 46, 27-38.

Nicholls, N., Lavery, B., Frederiksen, C.\ and Drosdowsky, W. 1996. Recent apparent changes in relationships between the El Nino – southern oscillation and Australian rainfall and temperature. Geophysical Research Letters 23: 3357-3360.

SIDC-team, World Data Center for the Sunspot Index, Royal Observatory of Belgium, Monthly Report on the International Sunspot Number, online catalogue of the sunspot index: http://www.sidc.be/silso/datafiles, 1900-2011

```
plot(ts(bomregions2018[, c("mdbRain", "SOI")], start=1900),
     panel=function(y,...)panel.smooth(bomregions2018$Year, y,...))
avrain <- bomregions2018[,"mdbRain"]
xbomsoi <- with(bomregions2018, data.frame(Year=Year, SOI=SOI,</pre>
                cuberootRain=avrain^0.33))
xbomsoi$trendSOI <- lowess(xbomsoi$SOI, f=0.1)$y</pre>
xbomsoi$trendRain <- lowess(xbomsoi$cuberootRain, f=0.1)$y</pre>
xbomsoi$detrendRain <-</pre>
 with(xbomsoi, cuberootRain - trendRain + mean(trendRain))
xbomsoi$detrendSOI <-
 with(xbomsoi, SOI - trendSOI + mean(trendSOI))
## Plot time series avrain and SOI: ts object xbomsoi
plot(ts(xbomsoi[, c("cuberootRain", "SOI")], start=1900),
     panel=function(y,...)panel.smooth(xbomsoi$Year, y,...),
     xlab = "Year", main="", ylim=list(c(250, 800),c(-20,25)))
par(mfrow=c(1,2))
rainpos <- pretty(xbomsoi$cuberootRain^3, 6)</pre>
plot(cuberootRain ~ SOI, data = xbomsoi,
     ylab = "Rainfall (cube root scale)", yaxt="n")
axis(2, at = rainpos^0.33, labels=paste(rainpos))
mtext(side = 3, line = 0.8, "A", adj = -0.025)
with(xbomsoi, lines(lowess(cuberootRain ~ SOI, f=0.75)))
plot(detrendRain ~ detrendSOI, data = xbomsoi,
     xlab="Detrended SOI", ylab = "Detrended rainfall", yaxt="n")
axis(2, at = rainpos^0.33, labels=paste(rainpos))
with(xbomsoi, lines(lowess(detrendRain ~ detrendSOI, f=0.75)))
mtext(side = 3, line = 0.8, "B", adj = -0.025)
par(mfrow=c(1,1))
```

8 bronchitis

bronchitis

Chronic bronchitis in a sample of men in Cardiff

## Description

The data consist of observations on three variables for each of 212 men in a sample of Cardiff enumeration districts.

## Usage

bronchitis

#### **Format**

```
A data.frame of 212 obs of 3 variables:

cig numeric, the number of cigarettes per day

poll numeric, the smoke level in the locality

r integer, 1= respondent suffered from chronic bronchitis
```

rfac factor, with levels abs (r=0), and abs (r=0)

## Note

See p.224 in SMIR

#### Source

This copy of the dataset was copied from version 0.02 of the **SMIR** package, which in turn obtained it from Jones (1975).

#### References

Jones, K. (1975), A geographical contribution to the aetiology of chronic bronchitis, Unpublished BSc dissertation, University of Southampton. Published in Wrigley, N. (1976). Introduction to the use of logit models in geography, Geo. Abstracts Ltd, CATMOG 10, University of East Anglia, Norwich.

Murray Aitkin, Brian Francis, John Hinde and Ross Darnell (2009). SMIR: Companion to Statistical Modelling in R (SMIR). Oxford University Press.

#### **Examples**

data(bronchit)

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bssBYcut

Between group SS for y, for all possible splits on values of x

## **Description**

Each point of separation between successve values of x is used in turn to create two groups of observations. The between group sum of squares for y is calculated for each such split.

## Usage

```
bssBYcut(x, y, data)
```

## **Arguments**

x Variable (numeric) used to define splits. Observations with x values less than the cut point go into the first group, while those with values >= the cut point go

into the second group.

y Variable for which BSS values are to be calculated.

data Data frame with columns x and y.

#### Value

Data frame with columns:

xOrd Cut points for splits.

comp2 Between groups sum of squares

#### Author(s)

J H Maindonald

```
xy <- bssBYcut(weight, height, women)
with(xy, xy[which.max(bss), ])

## The function is currently defined as
function (x, y, data)
{
    xnam <- deparse(substitute(x))
    ynam <- deparse(substitute(y))
    xv <- data[, xnam]
    yv <- data[, ynam]
    sumss <- function(x, y, cut) {
        av <- mean(y)
        left <- x < cut
        sum(left) * (mean(y[left]) - av)^2 + sum(!left) * (mean(y[!left]) -
        av)^2</pre>
```

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```
}
xOrd <- unique(sort(xv))[-1]
bss <- numeric(length(xOrd))
for (i in 1:length(xOrd)) {
    bss[i] <- sumss(xv, yv, xOrd[i])
}
list(xOrd = xOrd, bss = bss)
}</pre>
```

compareModels

Compare accuracy of alternative classification methods

## **Description**

Compare, between models, probabilities that the models assign to membership in the correct group or class. Probabilites should be estimated from cross-validation or from bootstrap out-of-bag data or preferably for test data that are completely separate from the data used to dervive the model.

#### Usage

## **Arguments**

groups Factor that specifies the groups

estprobs List whose elements (with names that identify the models) are matrices that give

for each observation (row) estimated probabilities of membership for each of the

groups (columns).

gpnames Character: names for groups, if different from levels(groups)

robust Logical, TRUE or FALSE

print Logical. Should results be printed?

#### **Details**

The estimated probabilities are compared directly, under normal distribution assumptions. An effect is fitted for each observation, plus an effect for the method. Comparison on a logit scale may sometimes be preferable. An option to allow this is scheduled for incorporation in a later version.

#### Value

modelAVS	Average accuracies for models
modelSE	Approximate average SE for comparing models
gpAVS	Average accuracies for groups
gpSE	Approximate average SE for comparing groups
obsEff	Effects assigned to individual observations

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#### Note

The analysis estimates effects due to model and group (gp), after accounting for differences between observations.

#### Author(s)

John Maindonald

#### **Examples**

confusion Given actual and predicted group assignments, give the confusion matrix

## **Description**

Given actual and predicted group assignments, give the confusion matrix

## Usage

```
confusion(actual, predicted, gpnames = NULL, rowcol=c("actual", "predicted"),
printit = c("overall", "confusion"), prior = NULL, digits=3)
```

#### **Arguments**

predicted Predicted group assignments.  gpnames Names for groups, if different from levels(actual)  rowcol For predicted categories to appear as rows, specify rowcol="predicted"  printit Character vector. Print "overall", or "confusion" matrix, or both.  prior Prior probabilities for groups, if different from the relative group frequencies digits Number of decimal digits to display in printed output	actual	Actual (prior) group assignments
rowcol For predicted categories to appear as rows, specify rowcol="predicted" printit Character vector. Print "overall", or "confusion" matrix, or both. prior Prior probabilities for groups, if different from the relative group frequencies	predicted	Predicted group assigments.
printit Character vector. Print "overall", or "confusion" matrix, or both.  prior Prior probabilities for groups, if different from the relative group frequencies	gpnames	Names for groups, if different from levels(actual)
prior Prior probabilities for groups, if different from the relative group frequencies	rowcol	For predicted categories to appear as rows, specify rowcol="predicted"
	printit	Character vector. Print "overall", or "confusion" matrix, or both.
digits Number of decimal digits to display in printed output	prior	Prior probabilities for groups, if different from the relative group frequencies
	digits	Number of decimal digits to display in printed output

#### **Details**

Predicted group assignments should be estimated from cross-validation or from bootstrap out-ofbag data. Better still, work with assignments for test data that are completely separate from the data used to dervive the model. 12 confusion

#### Value

A list with elements overall (overall accuracy), confusion (confusion matrix) and prior (prior used for calculation of overall accuracy)

#### Author(s)

John H Maindonald

#### References

Maindonald and Braun: 'Data Analysis and Graphics Using R', 3rd edition 2010, Section 12.2.2

```
library(MASS)
library(DAAG)
cl <- lda(species ~ length+breadth, data=cuckoos, CV=TRUE)$class</pre>
confusion(cl, cuckoos$species)
## The function is currently defined as
function (actual, predicted, gpnames = NULL,
             rowcol = c("actual", "predicted"),
             printit = c("overall", "confusion"),
             prior = NULL, digits = 3)
{
  if (is.null(gpnames))
    gpnames <- levels(actual)</pre>
  if (is.logical(printit)){
    if(printit)printit <- c("overall","confusion")</pre>
    else printit <- ""
  }
  tab <- table(actual, predicted)</pre>
  acctab \leftarrow t(apply(tab, 1, function(x) x/sum(x)))
  dimnames(acctab) <- list(Actual = gpnames, `Predicted (cv)` = gpnames)</pre>
  if (is.null(prior)) {
    relnum <- table(actual)</pre>
    prior <- relnum/sum(relnum)</pre>
    acc <- sum(tab[row(tab) == col(tab)])/sum(tab)</pre>
  }
  else {
    acc <- sum(prior * diag(acctab))</pre>
  }
  names(prior) <- gpnames</pre>
  if ("overall"%in%printit) {
    cat("Overall accuracy =", round(acc, digits), "\n")
    if(is.null(prior)){
      cat("This assumes the following prior frequencies:",
           "\n")
      print(round(prior, digits))
    }
  if ("confusion"%in%printit) {
```

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```
cat("\nConfusion matrix", "\n")
print(round(acctab, digits))
}
invisible(list(overall=acc, confusion=acctab, prior=prior))
}
```

coralPval

P-values from biological expression array data

## **Description**

P-values were calculated for each of 3072 genes, for data that compared expression values between post-settlement coral larvae and pre-settlement coral larvae.

#### Usage

```
data("coralPval")
```

#### **Format**

The format is: num [1:3072, 1] 8.60e-01 3.35e-08 3.96e-01 2.79e-01 6.36e-01 ...

#### **Details**

t-statistics, and hence p-values, were derived from five replicate two-colour micro-array slides. Details are in a vignette that accompanies the **DAAGbio** package.

#### **Source**

See the ?DAAGbio::coralRG

#### References

Grasso, L. C.; Maindonald, J.; Rudd, S.; Hayward, D. C.; Saint, R.; Miller, D. J.; and Ball, E. E., 2008. Microarray analysis identifies candidate genes for key roles in coral development. BMC Genomics, 9:540.

```
## From p-values, calculate Benjamini-Hochberg false discrimination rates
fdr <- p.adjust(gamclass::coralPval, method='BH')
## Number of genes identified as differentially expressed for FDR = 0.01
sum(fdr<=0.01)</pre>
```

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cvalues

Historical speed of light measurements

#### **Description**

Measurements made beteween 1675 and 1972

## Usage

cvalues

#### **Format**

A data frame with 9 observations on the following 3 variables.

```
Year Year of measurement
speed estimated speed in meters per second
error measurement error, as estimated by experimenter(s)
```

#### **Source**

```
https://en.wikipedia.org/wiki/Speed_of_light accessed 2011/12/22
```

## **Examples**

data(cvalues)

CVcluster

Cross-validation estimate of predictive accuracy for clustered data

## **Description**

This function adapts cross-validation to work with clustered categorical outcome data. For example, there may be multiple observations on individuals (clusters). It requires a fitting function that accepts a model formula.

## Usage

CVcluster 15

## **Arguments**

formula Model formula

id numeric, identifies clusters

data data frame that supplies the data na.action na.fail (default) or na.omit

nfold Number of cross-validation folds

FUN function that fits the model

predictFUN function that gives predicted values

printit Should summary information be printed?

cvparts Use, if required, to specify the precise folds used for the cross-validation. The

comparison between different models will be more accurate if the same folds

are used.

seed Set seed, if required, so that results are exactly reproducible

#### Value

class Predicted values from cross-validation

CVaccuracy Cross-validation estimate of accuracy

confusion Confusion matrix

#### Author(s)

John Maindonald

#### References

https://maths-people.anu.edu.au/~johnm/nzsr/taws.html

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CVgam	
-------	--

Cross-validation estimate of accuracy from GAM model fit

#### **Description**

The cross-validation estimate of accuracy is sufficiently independent of the available model fitting criteria (including Generalized Cross-validation) that it provides a useful check on the extent of downward bias in the estimated standard error of residual.

#### Usage

## **Arguments**

formula Model formula, for passing to the gam() function

data data frame that supplies the data

nfold Number of cross-validation folds

debug.level See gam for details

method Fit method for GAM model. See gam for details

printit Should summary information be printed?

cvparts Use, if required, to specify the precise folds used for the cross-validation. The

comparison between different models will be more accurate if the same folds

are used.

gamma See gam for details.

seed Set seed, if required, so that results are exactly reproducible

## Value

fitted fitted values resid residuals

cvscale scale parameter from cross-validation scale.gam scale parameter from function gam

The scale parameter from cross-validation is the error mean square)

#### Author(s)

John Maindonald

#### References

https://maths-people.anu.edu.au/~johnm/nzsr/taws.html

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## **Examples**

eventCounts

Tabulate vector of dates by specified time event

## Description

For example, dates may be dates of plane crashes. For purposes of analysis, this function tabulates number of crash events per event of time, for each successive specified event.

## Usage

## Arguments

data	Data frame that should include any columns whose names appear in other function arguments.
dateCol	Name of column that holds vector of dates
from	Starting date. If NULL set to first date given. If supplied, any rows earlier than from will be omitted. Similarly, rows later than any supplied date to will be omitted.
to	Final date, for which numbers of events are to be tallied. If NULL set to final date given.
by	Time event to be used; e.g. "1 day", or "1 week", or "4 weeks", or "1 month", or "1 quarter", or "1 year", or "10 years".
categoryCol	If not NULL create one column of counts for each level (or if not a factor, unique value).
takeOnly	If not NULL, a charater string that when departed and executed will return a vector of logicals.
prefix	If categoryCol is not NULL, a prefix for the names of the columns of counts. Otherwise (categoryCol=NULL) a name for the column of counts.

#### Value

A data frame, with columns Date (the first day of the event for which events are given), and other column(s) that hols counts of events.

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#### Author(s)

John Maindonald

#### See Also

cut

## **Examples**

**FARS** 

US fatal road accident data for automobiles, 1998 to 2010

## Description

Data are from the US FARS (Fatality Analysis Recording System) archive that is intended to include every accident in which there was at least one fatality. Data are limited to vehicles where the front seat passenger seat was occupied. Values are given for selected variables only.

#### Usage

**FARS** 

#### **Format**

A data frame with 134332 observations on the following 18 variables.

caseid a character vector. "state:casenum:vnum"

state a numeric vector. See the FARS website for details

age a numeric vector; 998=not reported; 999=not known. Cases with age < 16 have been omitted airbag a numeric vector

injury a numeric vector; 4 indicates death. Blanks, unknown, and "Died prior to accident" have been omitted

Restraint a numeric vector

```
sex 1=male, 2=female, 9=unknown
```

inimpact a numeric vector; direction of initial impact. Categories 1 to 12 describe clock positions, so that 1,11, and 12 relate to near frontal impacts; 0 is not a collision; 13: top; 14: undercarriage. 18, introduced in 2005 has been omitted, as have 404 values in additional categories for 2010. 99 denotes a missing value.

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```
modelyr a numeric vector
airbagAvail a factor with levels no yes NA-code
airbagDeploy a factor with levels no yes NA-code
D_injury a numeric vector
D_airbagAvail a factor with levels no yes NA-code
D_airbagDeploy a factor with levels no yes NA-code
D_Restraint a factor with levels no yes NA-code
year year of accident
```

#### **Details**

Data is for automabiles where the right passenger seat was occupied, with one observation for each such passenger. Observations for vehicles where the most harmful event was a fire or explosion or immersion or gas inhalation, or where someone fell or jumped from the vehicle, are omitted. Data are limited to vehicle body types 1 to 19,48,49,61, or 62. This excludes large trucks, pickup trucks, vans and buses. The 2009 and 2010 data does not include information on whether airbags were installed.

#### Note

The papers given as references demonstrate the use of Fatal Accident Recording System data to assess the effectiveness of airbags (even differences between different types of airbags) and seatbelts. Useful results can be obtained by matching driver mortality, with and without airbags, to mortality rates for right front seat passengers in cars without passenger airbags.

#### Source

```
http://www-fars.nhtsa.dot.gov/Main/index.aspx
```

#### References

```
https://maths-people.anu.edu.au/~johnm/nzsr/taws.html
```

Olson CM, Cummings P, Rivara FP. 2006. Association of first- and second-generation air bags with front occupant death in car crashes: a matched cohort study. Am J Epidemiol 164:161-169

Cummings, P; McKnight, B, 2010. Accounting for vehicle, crash, and occupant characteristics in traffic crash studies. Injury Prevention 16: 363-366

Braver, ER; Shardell, M; Teoh, ER, 2010. How have changes in air bag designs affected frontal crash mortality? Ann Epidemiol 20:499-510.

```
data(FARS)
```

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fars2007

US Fatal Road Accident Data, 2007 and 2008

## Description

Data are included on variables that may be relevant to assessing airbag and seatbelt effectiveness in preventing fatal injury.

#### Usage

fars2007 fars2008

#### **Format**

A data frame with 24179 observations on the following 24 variables.

state a numeric vector
casenum a numeric vector
vnum a numeric vector
pnum a numeric vector
lightcond a numeric vector
numfatal a numeric vector
age a numeric vector
airbag a numeric vector
injury a numeric vector
ptype a numeric vector
restraint a numeric vector
seatpos a numeric vector
sex a numeric vector
body a numeric vector

inimpact A numeric vector; numbers 1 to 12 give clockface directions of initial impact. Values in these datasets are limited to 11, 12 and 1; i.e., near frontal impact

mhevent a numeric vector numoccs a numeric vector travspd a numeric vector modelyr a numeric vector

#### **Details**

Data is for automabiles where a passenger seat was occupied, with one observation for each such passenger.

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#### **Source**

```
http://www-fars.nhtsa.dot.gov/Main/index.aspx
```

#### References

https://maths-people.anu.edu.au/~johnm/nzsr/taws.html

Olson CM, Cummings P, Rivara FP. 2006. Association of first- and second-generation air bags with front occupant death in car crashes: a matched cohort study. Am J Epidemiol 164:161-169

Cummings, P; McKnight, B, 2010. Accounting for vehicle, crash, and occupant characteristics in traffic crash studies. Injury Prevention 16: 363-366

Braver, ER; Shardell, M; Teoh, ER, 2010. How have changes in air bag designs affected frontal crash mortality? Ann Epidemiol 20:499-510.

## **Examples**

```
data(fars2007)
str(fars2007)
```

frontDeaths

Safety Device effectiveness Measures, by Year

## **Description**

Safety devices may be airbags or seatbelts. For airbags, alternatives are to use 'airbag installed' or 'airbag deployed' as the criterion. Ratio of driver deaths to passenger deaths are calculated for driver with device and for driver without device, in both cases for passenger without device.

#### Usage

```
data("frontDeaths")
```

#### **Format**

The format is: List of 3 \$ airbagAvail : num [1:13, 1:2, 1:4] 1068 1120 1089 1033 940 ... ..- attr(\*, "dimnames")=List of 3 .. ..\$ years : chr [1:13] "1998" "1999" "2000" "2001" ... ... ..\$ D\_airbagAvail: chr [1:2] "no" "yes" .. ..\$ injury : chr [1:4] "P\_injury" "D\_injury" "tot" "prop" \$ airbagDeploy: num [1:13, 1:2, 1:4] 1133 1226 1196 1151 1091 ... ..- attr(\*, "dimnames")=List of 3 ... ..\$ years : chr [1:13] "1998" "1999" "2000" "2001" ... ... ..\$ D\_airbagAvail: chr [1:2] "no" "yes" ... ..\$ injury : chr [1:4] "P\_injury" "D\_injury" "tot" "prop" \$ restraint : num [1:13, 1:2, 1:4] 780 783 735 714 741 645 634 561 558 494 ... ..- attr(\*, "dimnames")=List of 3 ... ..\$ years : chr [1:13] "1998" "1999" "2000" "2001" ... ... ..\$ D\_airbagAvail: chr [1:2] "no" "yes" ... ..\$ injury : chr [1:4] "P\_injury" "D\_injury" "tot" "prop"

#### Source

See FARS

22 gamRF

#### **Examples**

```
data(frontDeaths)
## maybe str(frontDeaths); plot(frontDeaths) ...
```

gamRF

Random forest fit to residuals from GAM model

## **Description**

Fit model using gam() from mgcv, then use random forest regression with residuals. Check perfomance of this hybrid model for predictions to newdata, if supplied.

## Usage

```
gamRF(formlist, yvar, data, newdata = NULL, rfVars, method = "GCV.Cp",
    printit = TRUE, seed = NULL)
```

## **Arguments**

formlist List of rght hand sides of formulae for GAM models.

yvar Character string holding y-variable name.

data Data

newdata Optionally, supply test data.

rfVars Names of explanatory variables for the randomForest model.

method Smoothing parameter estimation method for use of gam(). See gam.

printit Should a summary of results (error rates) be printed?

seed Set a seed to make result repeatable.

#### Value

A vector of test data accuracies for the hybrid models (one for each element of formlist), plus test error mean square and OOB error mean square for the use of randomForest().

#### Note

The best results are typically obtained when a relatively low degree of freedom GAM model is used. It seems advisable to use those variables for the GAM fit that seem likely to be similar in their effect irrespective of geographic location.

#### Author(s)

John Maindonald < john.maindonald@anu.edu.au>

gamRF 23

#### References

J. Li, A. D. Heap, A. Potter and J. J. Daniell. 2011. Application of Machine Learning Methods to Spatial Interpolation of Environmental Variables. Environmental Modelling and Software 26: 1647-1656. DOI: 10.1016/j.envsoft.2011.07.004.

#### See Also

**CVgam** 

```
if(length(find.package("sp", quiet=TRUE))>0){
data("meuse", package="sp")
meuse <- within(meuse, {levels(soil) <- c("1","2","2")</pre>
                          ffreq <- as.numeric(ffreq)</pre>
                          loglead <- log(lead)}</pre>
form <- ~ dist + elev + ffreq + soil
rfVars <- c("dist", "elev", "soil", "ffreq", "x", "y")
## Select 90 out of 155 rows
sub <- sample(1:nrow(meuse), 90)</pre>
meuseOut <- meuse[-sub,]</pre>
meuseIn <- meuse[sub,]</pre>
gamRF(formlist=list("lm"=form), yvar="loglead", rfVars=rfVars,
                      data=meuseIn, newdata=meuseOut)
## The function is currently defined as
function (formlist, yvar, data, newdata = NULL, rfVars, method = "GCV.Cp",
    printit = TRUE, seed = NULL)
   if(!is.null(seed))set.seed(seed)
    errRate <- numeric(length(formlist)+2)</pre>
    names(errRate) <- c(names(formlist), "rfTest", "rf00B")</pre>
    ytrain <- data[, yvar]</pre>
    xtrain <- data[, rfVars]</pre>
    xtest <- newdata[, rfVars]</pre>
    ytest = newdata[, yvar]
    res.rf <- randomForest(x = xtrain, y = ytrain,</pre>
                             xtest=xtest,
                             ytest=ytest)
    errRate["rf00B"] <- mean(res.rf$mse)</pre>
    errRate["rfTest"] <- mean(res.rf$test$mse)</pre>
    GAMhat <- numeric(nrow(data))</pre>
    for(nam in names(formlist)){
      form <- as.formula(paste(c(yvar, paste(formlist[[nam]])), collapse=" "))</pre>
      train.gam <- gam(form, data = data, method = method)</pre>
      res <- resid(train.gam)</pre>
      cvGAMms <- sum(res^2)/length(res)</pre>
      if (!all(rfVars %in% names(newdata))) {
        missNam <- rfVars[!(rfVars %in% names(newdata))]</pre>
        stop(paste("The following were not found in 'newdata':",
                     paste(missNam, collapse = ", ")))
```

24 german

german

German credit scoring data

## **Description**

See website for details of data attributes

#### Usage

german

## **Format**

A data frame with 1000 observations on the following 21 variables.

V1 a factor with levels A11 A12 A13 A14

V2 a numeric vector

V3 a factor with levels A30 A31 A32 A33 A34

V4 a factor with levels A40 A41 A410 A42 A43 A44 A45 A46 A48 A49

V5 a numeric vector

V6 a factor with levels A61 A62 A63 A64 A65

V7 a factor with levels A71 A72 A73 A74 A75

V8 a numeric vector

V9 a factor with levels A91 A92 A93 A94

V10 a factor with levels A101 A102 A103

V11 a numeric vector

V12 a factor with levels A121 A122 A123 A124

V13 a numeric vector

V14 a factor with levels A141 A142 A143

V15 a factor with levels A151 A152 A153

V16 a numeric vector

greatLakesM 25

```
V17 a factor with levels A171 A172 A173 A174
```

V18 a factor with levels good bad

V19 a factor with levels A191 A192

V20 a factor with levels A201 A202

V21 a numeric vector

#### **Details**

700 good and 300 bad credits with 20 predictor variables. Data from 1973 to 1975. Stratified sample from actual credits with bad credits heavily oversampled. A cost matrix can be used.

#### Source

```
http://archive.ics.uci.edu/ml/index.php
```

#### References

Grömping, U. (2019). South German Credit Data: Correcting a Widely Used Data Set. Report 4/2019, Reports in Mathematics, Physics and Chemistry, Department II, Beuth University of Applied Sciences Berlin.

## **Examples**

data(german)

greatLakesM

Monthly Great Lake heights: 1918 - 2019

#### Description

Heights, in meters, are for the lakes Erie, Michigan/Huron, Ontario and St Clair

#### Usage

data(greatLakesM)

#### Format

#### **Details**

For more details, go to the website that is the source of the data.

26 IdaErr

#### **Source**

https://www.lre.usace.army.mil/Missions/Great-Lakes-Information/Great-Lakes-Information-2/Water-Level-Data/

#### **Examples**

ldaErr

Calculate Error Rates for Linear Discriminant Model

## **Description**

Given an Ida model object, calculate training set error, leave-one-out cross-validation error, and test set error.

#### Usage

```
ldaErr(train.lda, train, test, group = "type")
```

#### **Arguments**

train.lda Fitted lda model object.
train Training set data frame.
test Test set data frame.

group Factor that identifies groups in training data.

#### Value

Vector that holds leave-one-out, training, and test error rates

```
## Not run:
data(spam, package='kernlab')
spam[,-58] <- scale(spam[,-58])
nr <- sample(1:nrow(spam))
spam01 <- spam[nr[1:3601],]  ## Use for training,
spam2 <- spam[nr[3602:4601],]  ## Test
spam01.lda <- lda(type~., data=spam01)
ldaRates <- ldaErr(train.lda=spam01.lda, train=spam01, test=spam2, group="type")
## End(Not run)</pre>
```

loti 27

loti

Global temperature anomalies

#### **Description**

GISS (Goddard Institute for Space Studies) Land-Ocean Temperature Index (LOTI) data for the years 1880 to 2019, giving anomalies in 0.01 degrees Celsius, from the 1951 - 1980 average.

#### Usage

loti

#### **Format**

A data frame with 140 observations on the following 19 variables.

Year a numeric vector

Jan a numeric vector

Feb a numeric vector

Mar a numeric vector

Apr a numeric vector

May a numeric vector

Jun a numeric vector

Jul a numeric vector

.

Aug a numeric vector

Sep a numeric vector

Oct a numeric vector

Nov a numeric vector

Dec a numeric vector

JtoD Jan-Dec averages

D.N Dec-Nov averages

DJF Dec-Jan-Feb averages

MAM Mar-Apr-May

JJA Jun-Jul-Aug

SON Sept-Oct-Nov

JtoD2011 January to December average, from data accessed in 2011

## Source

Data are the Combined Land-Surface Air and Sea-Surface Water Temperature Anomalies (Land-Ocean Temperature Index, LOTI), in 0.01 degrees Celsius, from <a href="https://data.giss.nasa.gov/gistemp/tabledata\_v4/GLB.Ts+dSST.txt">https://data.giss.nasa.gov/gistemp/tabledata\_v4/GLB.Ts+dSST.txt</a> Data in the column JtoD2011 was accessed 2011-09-06.

Also available is a CSV file, with anomalies in degrees Celsius.

28 plotFars

#### References

GISTEMP Team, 2020: GISS Surface Temperature Analysis (GISTEMP), version 4. NASA Goddard Institute for Space Studies. Dataset accessed 2020-11-13 at https://data.giss.nasa.gov/gistemp/.

#### **Examples**

```
data(loti)
plot(JtoD ~ Year, data=loti)
## Add 11 point moving average
ma11 <- filter(loti$JtoD, rep(1,11)/11, sides=2)
lines(loti$Year, ma11)</pre>
```

plotFars

Plot Protection Device Effectiveness Measure Against Year

## **Description**

Devices may be airbags or seatbelts. For airbags, alternatives are to use "airbag installed" or "airbag deployed" as the criterion. The plot shows, for each of the specified features, the ratio of driver death rate (or other outcome, e.g., death or injury) with feature, to rate without feature, in both cases for passenger without feature.

#### Usage

#### **Arguments**

tabDeaths List, containing (as a minimum) three-dimensional arrays with the names specified in the argument statistics, such as is returned by the function tabFarsDead

statistics Vector of character: names of the sublists, which contain information on the

deathrates

#### **Details**

The name injury is used, with frontDeaths or sideDeaths or rearDeaths or otherDeaths as the first argument, to refer to deaths. The function tabFarsDeaths allows the option of returning an object, suitable for using as first argument, that treats injury as death or serious injury.

#### Value

A graphics object is returned

relDeaths 29

#### Note

Note that the "airbag deployed" statistic is not a useful measure of airbag effectiveness. At its most effective, the airbag will deploy only when the accident is sufficiently serious that deployment will reduce the risk of serious injury and/or accident. The with/without deployment comparison compares, in part, serious accidents with less serious accidents.

#### Author(s)

John Maindonald

relDeaths

Yearly Driver deaths, as Fraction of Deaths for All Years

## **Description**

The four list elements are for four positions of initial impact. Each list element is a 13 by 3 years by "safety device" matrix that gives the proportion, for that device in year, of the total over *years* 

## Usage

```
data("relDeaths")
```

#### **Format**

The format is: List of 4 \$ front: num [1:13, 1:3] 0.559 0.548 0.544 0.577 0.574 ... ..- attr(\*, "dimnames")=List of 2 .. ..\$ : chr [1:13] "1998" "1999" "2000" "2001" ... ... ..\$ : chr [1:3] "airbagAvail" "airbagDeploy" "restraint" \$ side : num [1:13, 1:3] 0.36 0.366 0.367 0.35 0.348 ... ..- attr(\*, "dimnames")=List of 2 .. ..\$ : chr [1:13] "1998" "1999" "2000" "2001" ... ... .\$ : chr [1:3] "airbagAvail" "airbagDeploy" "restraint" \$ rear : num [1:13, 1:3] 0.0507 0.0558 0.0575 0.0498 0.0522 ... ..- attr(\*, "dimnames")=List of 2 .. ..\$ : chr [1:13] "1998" "1999" "2000" "2001" ... ... .\$ : chr [1:3] "airbagAvail" "airbagDeploy" "restraint" \$ other: num [1:13, 1:3] 0.0312 0.0304 0.0313 0.0237 0.0254 ... ..- attr(\*, "dimnames")=List of 2 .. ..\$ : chr [1:13] "1998" "1999" "2000" "2001" ... ... .\$ : chr [1:3] "airbagAvail" "airbagDeploy" "restraint"

```
data(relDeaths)
## maybe str(relDeaths) ; plot(relDeaths) ...
```

30 RFcluster

RFcluster	Random forests estimate of predictive accuracy for clustered data

## Description

This function adapts random forests to work (albeit clumsily and inefficiently) with clustered categorical outcome data. For example, there may be multiple observations on individuals (clusters). Predictions are made for the OOB (out of bag) clusters

## Usage

#### **Arguments**

formula	Model formula
id	numeric, identifies clusters
data	data frame that supplies the data
nfold	numeric, number of folds
ntree	numeric, number of trees (number of bootstrap samples)
progress	Print information on progress of calculations
printit	Print summary information on accuracy
seed	Set seed, if required, so that results are exactly reproducible

#### Details

Bootstrap samples are taken of observations in the in-bag clusters. Predictions are made for all observations in the OOB clusters.

#### Value

class Predicted values from cross-validation

OOBaccuracy Cross-validation estimate of accuracy

confusion Confusion matrix

## Author(s)

John Maindonald

#### References

https://maths-people.anu.edu.au/~johnm/nzsr/taws.html

rfErr 31

#### **Examples**

rfErr

Calculate Error Rates for randomForest model

## **Description**

Given an randomForest model object, calculate training set error, out-of-bag (OOB) error, and test set error.

#### Usage

```
rfErr(train.rf, train, test, group = "type")
```

#### **Arguments**

train.rf Fitted randomForest model object.

train Training set data frame.
test Test set data frame.

group Factor that identifies groups

#### Value

Vector that holds training set error, out-of-bag (OOB) error, and test set error rates.

32 rpartErr

rpartErr

Calculate Error Rates for rpart model

## Description

Given an rpart model object, calculate training set error, 10-fold cross-validation error, and test set error.

## Usage

```
rpartErr(train.rp, train, test, group = "type")
```

## **Arguments**

train.rp Fitted Ida model object.

train Training set data frame.

test Test set data frame.

group Factor that identifies groups

#### Value

Vector that holds training set error, 10-fold cross-validation error, and test set error rates.

simreg 33

simreg Simulate (repeated) regression calculations
--

## **Description**

Derive parameter estimates and standard errors by simulation, or by bootstrap resampling.

## Usage

```
simreg(formula, data, nsim = 1000)
bootreg(formula, data, nboot = 1000)
```

#### **Arguments**

formula	Model formula
data	Data frame from which names in formula can be taken
nsim	Number of repeats of the simulation (simreg)
nboot	Number of bootstrap resamples (bootreg)

#### Value

Matrix of coefficients from repeated simulations, or from bootstrap resamples. For simreg there is one row for each repeat of the simulation. For bootreg there is one row for each resample.

#### Note

Note that bootreg uses the simplest possible form of bootstrap. For any except very large datasets, standard errors may be substantial under-estimates

#### Author(s)

John Maindonald

#### References

```
https://maths-people.anu.edu.au/~johnm/nzsr/taws.html
```

```
xy <- data.frame(x=rnorm(100), y=rnorm(100))
simcoef <- simreg(formula = y~x, data = xy, nsim = 100)
bootcoef <- bootreg(formula = y~x, data = xy, nboot = 100)</pre>
```

34 tabFarsDead

tabFarsDead	Extract ratio of ratios estimate of safety device effectiveness, from the Fars dataset.

#### **Description**

Safety devices may be airbags or seatbelts. For airbags, alternatives are to use 'airbag installed' or 'airbag deployed' as the criterion. Ratio of driver deaths to passenger deaths are calculated for driver with device and for driver without device, in both cases for passenger without device, and the ratio of these ratios calculated.

## Usage

#### **Arguments**

dset data frame containing data

fatal numeric: 4 for fatal injury, or c(3,4) for incapacitating or fatal injury statistics Vector of character: ratio of rates variables that will be tabulated

restrict Expression restricting values as specified

#### **Details**

Note that the 'airbag deployed' statistic is not a useful measure of airbag effectiveness. At its most effective, the airbag will deploy only when the accident is sufficiently serious that deployment will reduce the risk of serious injury and/or accident. The with/without deployment comparison compares, in part, serious accidents with less serious accidents.

#### Value

#### A list with elements

airbagAvail a multiway table with margins yrs, airbagAvail, and a third margin with levels

P\_injury, D\_injury, tot, and prop

airbagDeploy a multiway table with margins yrs, airbagDeploy, and a third margin with

levels P\_injury, D\_injury, tot, and prop

Restraint a multiway table with margins yrs, Restraint, and a third margin injury with

levels P\_injury, D\_injury, tot, and prop

#### Author(s)

John Maindonald

tabFarsDead 35

## Examples

tabDeaths <- tabFarsDead()</pre>

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